

AMENDMENT UNDER 37 C.F.R. § 1.111
U.S. Application No. 10/803,982
Attorney Docket No. Q80573

AMENDMENTS TO THE CLAIMS

This listing of claims will replace all prior versions and listings of claims in the application:

LISTING OF CLAIMS:

1. (canceled).
2. (currently amended): [[The]] A method according to claim 1 for determining a position, in particular a future position, of an object, in particular of a particle or the like, comprising:
determining a progression of the position of a reference object passing through a process;
forming differences of positions between the object and the reference object;
forming error position terms from the differences; and
weighting the error position terms with at least one correction factor,
wherein the error position terms weighted with the correction factor are added up.
3. (original): The method according to claim 2, wherein the correction factor is calculated by an adjoint process.
4. (original): The method according to claim 3, wherein the adjoint process, as a function of time, runs in the direction opposite to the process of the reference object.

5. (original): The method according to claim 4, wherein the weighted and summed error position terms are added to the position of the reference object in order to determine the position of the object.

6. (currently amended): ~~[[The]]~~ A method according to claim 1 for determining a position, in particular a future position, of an object, in particular of a particle or the like, comprising:

determining a progression of the position of a reference object passing through a process;

forming differences of positions between the object and the reference object;

forming error position terms from the differences; and

weighting the error position terms with at least one correction factor,

wherein the object is a first option, the reference object is a second option, the position is an early exercise price, the error position terms are error price terms, and the correction factor is a constant number.

7. (previously presented): The method according to claim 6, wherein the second option is a European equivalent of the first option, the first option being an American option.